

# Analyzing SPY, VGG, and AGG EFTs

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## Returns for SPY, VTI, and AGG

##		SPY	VTI	AGG
##	2022-12-30	-0.0026340497	-0.0025563439	-0.0047203694
##	2023-01-03	-0.0042099208	-0.0040797113	0.0058768945
##	2023-01-04	0.0077201828	0.0088755843	0.0055350554
##	2023-01-05	-0.0114133834	-0.0117126497	-0.0008154944
##	2023-01-06	0.0229321525	0.0220700553	0.0109161396
##	2023-01-09	-0.0005668934	0.0004122861	0.0025229589

## Annual Rolling Volatility for SPY, VTI and AGG

##		SPY	VTI	AGG
##	2023-02-13	0.1633345	0.1677701	0.07799669
##	2023-02-14	0.1628597	0.1671859	0.07739273
##	2023-02-15	0.1615839	0.1659655	0.07595887
##	2023-02-16	0.1678229	0.1716100	0.07526790
##	2023-02-17	0.1635091	0.1671897	0.07556617
##	2023-02-21	0.1641147	0.1699309	0.07295639

## Sharpe Ratio for SPY, VTI and AGG

##	SPY	VTI	AGG
##	1.6659666	1.6095610	0.2154341

## Visualization

The following line chart represents the normalized price performance of SPY, VTI, and AGG over a 5 year period (1/1/19-12/29/23).

